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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.97000		90.97000		91.02000	91.02000			0.00	0.00	0	51.0
AL37	On 06/08/2020	Index Future	726.97000		726.97000		729.07100	729.07100			0.00	0.00	0	0.0
AL37	On 05/11/2020	Index Future	734.97800		734.97800		737.10500	737.10500			0.00	0.00	0	0.0
AL37	On 04/02/2021	Index Future	743.54800		743.54800		745.70300	745.70300			0.00	0.00	0	0.0
AL37	On 06/05/2021	Index Future	752.43500		752.43500		754.61700	754.61700			0.00	0.00	0	0.0
AL7T	On 06/08/2020	Index Future	805.27200		805.27200		808.14600	808.14600			0.00	0.00	0	0.0
AL7T	On 05/11/2020	Index Future	814.14100		814.14100		817.05200	817.05200			0.00	0.00	0	0.0
AL7T	On 04/02/2021	Index Future	823.63500		823.63500		826.58200	826.58200			0.00	0.00	0	0.0
AL7T	On 06/05/2021	Index Future	833.47900		833.47900		836.46400	836.46400			0.00	0.00	0	0.0
ALBI	On 06/08/2020	Index Future	704.17900		704.17900		705.98400	705.98400			0.00	0.00	0	212.0
ALBI	On 05/11/2020	Index Future	711.93500		711.93500		713.76400	713.76400			0.00	0.00	0	0.0
ALBI	On 04/02/2021	Index Future	720.23600		720.23600		722.08900	722.08900			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 06/05/2021	Index Future	728.84500		728.84500		730.72100	730.72100			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/08/2020	Bond Future	11.89826		74.21513		11.88062	74.30585			0.00	0.00	0	350.0
ES33	On 05/11/2020	Bond Future	12.15544		71.24925		12.13696	71.34139			0.00	0.00	0	0.0
ES33	On 04/02/2021	Bond Future	12.42398		72.08097		12.40463	72.17444			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	12.69587		69.16610		12.67563	69.26084			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 06/08/2020	Bond Future	12.37322		73.50972		12.34004	73.69651			0.00	0.00	0	4,919.0
ES42	On 05/11/2020	Bond Future	12.62498		70.05279		12.59017	70.24207			0.00	0.00	0	0.0
ES42	On 04/02/2021	Bond Future	12.87975		70.87136		12.84327	71.06310			0.00	0.00	0	0.0
ES42	On 06/05/2021	Bond Future	13.14807		67.46086		13.10979	67.65500			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 06/08/2020	GOVI	696.32000		696.32000		698.17900	698.17900			0.00	0.00	0	1,032.0
GOVI	On 05/11/2020	GOVI	703.99000		703.99000		705.87300	705.87300			0.00	0.00	0	0.0
GOVI	On 04/02/2021	GOVI	712.19900		712.19900		714.10600	714.10600			0.00	0.00	0	0.0
GOVI	On 06/05/2021	GOVI	720.71100		720.71100		722.64300	722.64300			0.00	0.00	0	0.0
I2025	On 06/08/2020	Bond Future	138.43084		138.43084		138.53704	138.53704			0.00	0.00	0	4,976.0
I2025	On 05/11/2020	Bond Future	139.97348		139.97348		140.08165	140.08165			0.00	0.00	0	0.0
I2025	On 04/02/2021	Bond Future	140.11601		140.11601		140.22592	140.22592			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	141.82415		141.82415		141.93568	141.93568			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 06/08/2020	Bond Future	100.19354		100.19354		100.10320	100.10320			0.00	0.00	0	4,982.0
I2029	On 05/11/2020	Bond Future	100.17374		100.17374		100.08300	100.08300			0.00	0.00	0	0.0
I2029	On 04/02/2021	Bond Future	101.36594		101.36594		101.27449	101.27449			0.00	0.00	0	0.0
I2029	On 06/05/2021	Bond Future	101.45068		101.45068		101.35832	101.35832			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On	06/08/2020			Bond Future	96.76415	96.76415		96.64814	96.64814			0.00	0.00	0	12,178.0
I2033	On	05/11/2020			Bond Future	96.63126	96.63126		96.51444	96.51444			0.00	0.00	0	0.0
I2033	On	04/02/2021			Bond Future	97.78124	97.78124		97.66337	97.66337			0.00	0.00	0	0.0
I2033	On	06/05/2021			Bond Future	97.74464	97.74464		97.62559	97.62559			0.00	0.00	0	0.0
I2033	On	28/02/2033			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On	06/08/2020			Bond Future	107.52037	107.52037		107.28553	107.28553			0.00	32,256,111.00	300	10,496.0
I2038	On	05/11/2020			Bond Future	108.71871	108.71871		108.48173	108.48173			0.00	0.00	0	0.0
I2038	On	04/02/2021			Bond Future	108.29895	108.29895		108.05958	108.05958			0.00	0.00	0	0.0
I2038	On	06/05/2021			Bond Future	109.61955	109.61955		109.37750	109.37750			0.00	0.00	0	0.0
I2038	On	31/01/2038			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On	06/08/2020			Bond Future	97.57241	97.57241		97.39430	97.39430			0.00	13,660,137.40	140	16,109.0
I2046	On	05/11/2020			Bond Future	96.87436	96.87436		96.69496	96.69496			0.00	0.00	0	0.0
I2046	On	04/02/2021			Bond Future	98.02754	98.02754		97.84630	97.84630			0.00	0.00	0	0.0
I2046	On	06/05/2021			Bond Future	97.41441	97.41441		97.23106	97.23106			0.00	0.00	0	0.0
I2046	On	31/03/2046			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On	06/08/2020			Bond Future	98.13605	98.13605		98.12318	98.12318			0.00	0.00	0	16,793.0
I2050	On	05/11/2020			Bond Future	99.22951	99.22951		99.21708	99.21708			0.00	0.00	0	0.0
I2050	On	04/02/2021			Bond Future	98.50080	98.50080		98.48876	98.48876			0.00	0.00	0	0.0
I2050	On	06/05/2021			Bond Future	99.70185	99.70185		99.68969	99.68969			0.00	0.00	0	0.0
I2050	On	31/12/2050			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On	06/08/2020			Index Future	255.81400	255.81400		255.84800	255.84800			0.00	0.00	0	1,132.0
IGOV	On	05/11/2020			Index Future	258.69500	258.69500		258.73000	258.73000			0.00	0.00	0	47.0
IGOV	On	04/02/2021			Index Future	261.77300	261.77300		261.81000	261.81000			0.00	0.00	0	0.0
IGOV	On	06/05/2021			Index Future	264.96400	264.96400		265.00100	265.00100			0.00	0.00	0	0.0
R186	On	06/08/2020			Bond Future	7.77220	114.95481		7.70709	115.30432		8.78	0.00	958,838,070.21	8,341	68,592.0
R186	On	06/08/2020	7.45	Call	832.27000	0.83227		967.65000	0.96765	832.270	8.64	0.33	0.00	0	2,500.0	
R186	On	06/08/2020	7.45	Put	2,575.24000	2.57524		2,361.11000	2.36111	2,575.240	8.64	0.67	0.00	0	2,500.0	
R186	On	06/08/2020	8.00	Call	2,260.71000	2.26071		2,498.76000	2.49876	2,260.710	8.93	0.63	0.00	0	900.0	
R186	On	06/08/2020	8.00	Put	1,048.55000	1.04855		937.09000	0.93709	1,048.550	8.93	0.37	8,253,215.04	192	15,177.0	
R186	On	06/08/2020	9.00	Call	6,462.80000	6.46280		6,796.26000	6.79626	6,462.800	9.68	0.94	0.00	0	900.0	
R186	On	05/11/2020			Bond Future	7.95125	116.20756		7.88237	116.56149		8.25	0.00	0.00	0	0.0
R186	On	05/11/2020	7.00	Call	667.61000	0.66761		750.17000	0.75017	667.610	7.95	0.21	0.00	0	1,200.0	
R186	On	05/11/2020	7.84	Call	2,130.48000	2.13048		2,310.09000	2.31009	2,130.480	8.19	0.47	0.00	0	3,500.0	
R186	On	05/11/2020	8.00	Call	2,542.97000	2.54297		2,741.75000	2.74175	2,542.970	8.25	0.53	0.00	0	1,200.0	
R186	On	05/11/2020	8.34	Call	3,562.60000	3.56260		3,799.23000	3.79923	3,562.600	8.44	0.64	0.00	0	3,500.0	
R186	On	05/11/2020	9.26	Put	529.82000	0.52982		483.72000	0.48372	529.820	9.00	0.15	0.00	0	3,500.0	
R186	On	04/02/2021			Bond Future	8.13449	112.28010		8.06151	112.63852		7.85	0.00	0.00	0	0.0
R186	On	06/05/2021			Bond Future	8.32956	113.62385		8.25208	113.98686		7.81	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R186	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On	06/08/2020			Bond Future	307.62789	307.62789		307.50603	307.50603			0.00	0.00	0	2,549.00
R197	On	05/11/2020			Bond Future	311.05517	311.05517		310.93373	310.93373			0.00	0.00	0	0.00
R197	On	04/02/2021			Bond Future	306.82156	306.82156		306.69977	306.69977			0.00	0.00	0	0.00
R197	On	06/05/2021			Bond Future	310.56294	310.56294		310.44028	310.44028			0.00	0.00	0	0.00
R197	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On	06/08/2020			Bond Future	214.65619	214.65619		215.53072	215.53072			0.00	0.00	0	7,794.00
R202	On	05/11/2020			Bond Future	217.04779	217.04779		217.93321	217.93321			0.00	0.00	0	0.00
R202	On	04/02/2021			Bond Future	215.41565	215.41565		216.31236	216.31236			0.00	0.00	0	0.00
R202	On	06/05/2021			Bond Future	218.04188	218.04188		218.95013	218.95013			0.00	0.00	0	0.00
R202	On	07/12/2033			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On	06/08/2020			Bond Future	5.17423	109.55555		5.17541	109.55266		2.86	0.00	0.00	0	26,872.00
R2023	On	05/11/2020			Bond Future	5.26129	106.84212		5.26233	106.83981		2.79	0.00	0.00	0	0.00
R2023	On	04/02/2021			Bond Future	5.34085	108.08861		5.34183	108.08667		2.36	0.00	0.00	0	0.00
R2023	On	06/05/2021			Bond Future	5.41286	105.47075		5.41386	105.46900		2.26	0.00	0.00	0	0.00
R2023	On	28/02/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On	06/08/2020			Bond Future	9.31130	92.12209		9.25196	92.47115		13.84	0.00	92,122.09	1	108,423.00
R2030	On	06/08/2020	8.36	Call	Bond Future	274.85000	0.27485		329.16000	0.32916	274.850	13.18	0.12	0.00	0	800.00
R2030	On	06/08/2020	8.50	Call	Bond Future	387.44000	0.38744		457.75000	0.45775	387.440	13.16	0.16	0.00	0	323.00
R2030	On	06/08/2020	8.86	Call	Bond Future	890.41000	0.89041		1,015.15000	1.01515	890.410	13.47	0.30	0.00	0	800.00
R2030	On	06/08/2020	9.05	Call	Bond Future	1,287.98000	1.28798		1,445.08000	1.44508	1,287.980	13.67	0.39	0.00	0	450.00
R2030	On	06/08/2020	9.20	Put	Bond Future	2,320.60000	2.32060		2,154.15000	2.15415	2,320.600	13.80	0.54	0.00	0	2,500.00
R2030	On	06/08/2020	9.20	Call	Bond Future	1,664.47000	1.66447		1,847.08000	1.84708	1,664.470	13.80	0.46	0.00	0	323.00
R2030	On	06/08/2020	9.42	Put	Bond Future	1,691.16000	1.69116		1,560.52000	1.56052	1,691.160	14.02	0.44	0.00	0	800.00
R2030	On	06/08/2020	9.75	Call	Bond Future	3,546.55000	3.54655		3,810.53000	3.81053	3,546.550	14.49	0.70	0.00	0	450.00
R2030	On	06/08/2020	9.95	Put	Bond Future	739.19000	0.73919		675.57000	0.67557	739.190	14.83	0.23	0.00	0	5,850.00
R2030	On	06/08/2020	10.00	Call	Bond Future	4,608.14000	4.60814		4,898.22000	4.89822	4,608.140	14.91	0.78	0.00	0	470.00
R2030	On	06/08/2020	10.21	Call	Bond Future	5,558.70000	5.55870		5,865.44000	5.86544	5,558.700	15.25	0.84	0.00	0	650.00
R2030	On	06/08/2020	10.70	Call	Bond Future	7,860.95000	7.86095		8,193.88000	8.19388	7,860.950	15.32	0.93	0.00	0	470.00
R2030	On	06/08/2020	10.87	Put	Bond Future	109.31000	0.10931		98.36000	0.09836	109.310	15.32	0.05	0.00	0	650.00
R2030	On	06/08/2020	11.47	Put	Bond Future	20.92000	0.02092		18.67000	0.01867	20.920	15.32	0.01	0.00	0	650.00
R2030	On	05/11/2020			Bond Future	9.49759	93.12701		9.43566	93.48042		13.15	0.00	0.00	0	0.00
R2030	On	05/11/2020	8.10	Call	Bond Future	527.36000	0.52736		586.51000	0.58651	527.360	12.47	0.14	0.00	0	3,000.00
R2030	On	05/11/2020	8.34	Call	Bond Future	753.23000	0.75323		830.84000	0.83084	753.230	12.47	0.19	0.00	0	1,000.00
R2030	On	05/11/2020	8.36	Call	Bond Future	774.97000	0.77497		854.25000	0.85425	774.970	12.47	0.20	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	8.53	Call	982.65000	0.98265	1,077.02000	1.07702	982.650	12.49	0.24	242,368.70	11	15,646.0	
R2030	On 05/11/2020	Bond Future	8.73	Call	1,294.74000	1.29474	1,409.05000	1.40905	1,294.740	12.60	0.29	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.85	Call	1,514.11000	1.51411	1,641.02000	1.64102	1,514.110	12.68	0.32	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	8.86	Call	1,533.42000	1.53342	1,661.40000	1.66140	1,533.420	12.69	0.33	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	9.03	Call	1,886.76000	1.88676	2,033.05000	2.03305	1,886.760	12.81	0.38	385,823.93	11	15,646.0	
R2030	On 05/11/2020	Bond Future	9.04	Call	1,908.89000	1.90889	2,056.27000	2.05627	1,908.890	12.82	0.38	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	9.23	Call	2,361.92000	2.36192	2,529.92000	2.52992	2,361.920	12.97	0.44	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.61	Put	2,790.94000	2.79094	2,645.33000	2.64533	2,790.940	13.24	0.45	0.00	0	3,000.0	
R2030	On 05/11/2020	Bond Future	9.86	Put	2,220.26000	2.22026	2,098.65000	2.09865	2,220.260	13.48	0.38	0.00	0	14,160.0	
R2030	On 05/11/2020	Bond Future	10.06	Put	1,849.15000	1.84915	1,744.79000	1.74479	1,849.150	13.73	0.33	0.00	0	1,000.0	
R2030	On 05/11/2020	Bond Future	10.37	Put	1,393.04000	1.39304	1,311.65000	1.31165	1,393.040	14.17	0.26	269,196.16	11	15,646.0	
R2030	On 05/11/2020	Bond Future	10.47	Put	1,271.43000	1.27143	1,196.48000	1.19648	1,271.430	14.32	0.24	0.00	0	3,000.0	
R2030	On 04/02/2021	Bond Future			9.69087	90.20877	9.62613	90.56670		12.52	0.00	0.00	0	0.0	
R2030	On 04/02/2021	Bond Future	8.36	Call	966.37000	0.96637	1,048.30000	1.04830	966.370	11.86	0.21	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	8.37	Call	977.56000	0.97756	1,060.20000	1.06020	977.560	11.86	0.21	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	8.86	Call	1,711.37000	1.71137	1,834.08000	1.83408	1,711.370	12.09	0.32	0.00	0	800.0	
R2030	On 04/02/2021	Bond Future	9.12	Call	2,232.61000	2.23261	2,378.59000	2.37859	2,232.610	12.26	0.38	0.00	0	1,000.0	
R2030	On 04/02/2021	Bond Future	10.20	Put	2,555.72000	2.55572	2,434.97000	2.43497	2,555.720	13.22	0.37	0.00	0	1,800.0	
R2030	On 06/05/2021	Bond Future			9.89363	91.28902	9.82595	91.65143		12.52	0.00	0.00	0	0.0	
R2030	On 06/05/2021	Bond Future	7.97	Call	873.59000	0.87359	940.14000	0.94014	873.590	11.87	0.17	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.22	Put	6,384.86000	6.38486	6,171.51000	6.17151	6,384.860	12.18	0.61	0.00	0	700.0	
R2030	On 06/05/2021	Bond Future	9.92	Put	4,286.49000	4.28649	4,124.81000	4.12481	4,286.490	12.64	0.47	0.00	0	700.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 06/08/2020	Bond Future			10.18251	89.99831	10.12845	90.32974		15.95	0.00	0.00	0	99,449.0	
R2032	On 06/08/2020	Bond Future	8.79	Call	113.26000	0.11326	137.45000	0.13745	113.260	15.05	0.05	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.29	Call	408.94000	0.40894	474.35000	0.47435	408.940	15.05	0.15	0.00	0	800.0	
R2032	On 06/08/2020	Bond Future	9.91	Put	3,134.52000	3.13452	2,955.67000	2.95567	3,134.520	15.55	0.61	0.00	0	800.0	
R2032	On 05/11/2020	Bond Future			10.38654	86.83422	10.33019	87.16972		15.98	0.00	0.00	0	0.0	
R2032	On 05/11/2020	Bond Future	8.94	Call	645.58000	0.64558	706.59000	0.70659	645.580	15.05	0.16	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.11	Call	816.35000	0.81635	889.23000	0.88923	816.350	15.05	0.19	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	9.44	Call	1,271.81000	1.27181	1,371.96000	1.37196	1,271.810	15.21	0.26	0.00	0	1,000.0	
R2032	On 05/11/2020	Bond Future	9.61	Call	1,579.17000	1.57917	1,695.04000	1.69504	1,579.170	15.37	0.31	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	10.99	Put	2,166.35000	2.16635	2,068.61000	2.06861	2,166.350	16.99	0.33	0.00	0	3,000.0	
R2032	On 05/11/2020	Bond Future	11.08	Put	2,015.32000	2.01532	1,923.67000	1.92367	2,015.320	17.15	0.31	0.00	0	1,000.0	
R2032	On 04/02/2021	Bond Future			10.59481	87.84795	10.53604	88.18771		14.57	0.00	0.00	0	0.0	
R2032	On 04/02/2021	Bond Future	8.79	Call	716.63000	0.71663	773.72000	0.77372	716.630	13.76	0.15	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	9.29	Call	1,251.83000	1.25183	1,339.08000	1.33908	1,251.830	13.76	0.23	0.00	0	800.0	
R2032	On 04/02/2021	Bond Future	10.82	Put	3,554.32000	3.55432	3,419.92000	3.41992	3,554.320	14.87	0.43	0.00	0	800.0	
R2032	On 06/05/2021	Bond Future			10.80959	84.75235	10.74828	85.09638		15.30	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 06/08/2020	Bond Future			10.83562	89.77323	10.81751	89.89052		17.59	0.00	1,975,011.06	22	100,453.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/08/2020	Bond Future	8.75	Call	13.73000	0.01373		15.78000	0.01578	13.730	16.36	0.01	0.00	0	3,000.0
R2035	On 06/08/2020	Bond Future	9.00	Call	33.44000	0.03344		37.73000	0.03773	33.440	16.36	0.02	0.00	0	24,761.0
R2035	On 06/08/2020	Bond Future	9.09	Call	45.11000	0.04511		50.58000	0.05058	45.110	16.36	0.02	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	9.67	Call	241.48000	0.24148		261.51000	0.26151	241.480	16.36	0.09	0.00	0	500.0
R2035	On 06/08/2020	Bond Future	10.45	Put	3,905.63000	3.90563	3,849.98000	3.84998	3,905.630	17.17	0.65	0.00	0.00	0	500.0
R2035	On 05/11/2020	Bond Future			11.04654	86.27700		11.02761	86.39611		17.84	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future			11.26636	87.28390		11.24657	87.40474		16.24	0.00	0.00	0	0.0
R2035	On 04/02/2021	Bond Future	10.14	Put	9,034.47000	9.03447	8,954.96000	8.95496	9,034.470	15.27	0.72	0.00	0.00	0	650.0
R2035	On 04/02/2021	Bond Future	11.14	Put	4,943.90000	4.94390	4,893.15000	4.89315	4,943.900	16.14	0.50	0.00	0.00	0	650.0
R2035	On 06/05/2021	Bond Future			11.48432	83.84989		11.46368	83.97233		17.13	0.00	0.00	0	0.0
R2035	On 06/05/2021	Bond Future	10.24	Call	2,339.01000	2.33901	2,383.67000	2.38367	2,339.010	16.26	0.31	0.00	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	11.32	Put	5,915.13000	5.91513	5,862.74000	5.86274	5,915.130	16.98	0.50	0.00	0.00	0	793.0
R2035	On 06/05/2021	Bond Future	12.02	Put	4,093.22000	4.09322	4,055.13000	4.05513	4,093.220	17.69	0.38	0.00	0.00	0	793.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 06/08/2020	Bond Future			11.10769	80.75218		11.08451	80.89948		19.82	0.00	349,899,195.94	4,333	99,509.0
R2037	On 05/11/2020	Bond Future			11.31297	81.63327		11.28880	81.78262		19.04	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future			11.52662	78.33083		11.50139	78.48223		18.27	0.00	0.00	0	0.0
R2037	On 04/02/2021	Bond Future	9.65	Call	839.46000	0.83946	869.07000	0.86907	839.460	17.20	0.16	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.35	Put	9,286.18000	9.28618	9,184.58000	9.18458	9,286.180	17.20	0.72	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	10.48	Call	1,935.61000	1.93561	1,989.63000	1.98963	1,935.610	17.20	0.30	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	10.85	Put	6,960.94000	6.96094	6,876.78000	6.87678	6,960.940	17.58	0.62	0.00	0.00	0	72.0
R2037	On 04/02/2021	Bond Future	11.90	Put	3,643.77000	3.64377	3,593.75000	3.59375	3,643.770	18.77	0.40	0.00	0.00	0	240.0
R2037	On 04/02/2021	Bond Future	11.97	Call	6,079.53000	6.07953	6,182.85000	6.18285	6,079.530	18.88	0.62	0.00	0.00	0	300.0
R2037	On 04/02/2021	Bond Future	13.73	Put	951.40000	0.95140	936.38000	0.93638	951.400	19.87	0.14	0.00	0.00	0	300.0
R2037	On 06/05/2021	Bond Future			11.74704	79.26931		11.72073	79.42269		18.29	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/08/2020	Bond Future			11.30772	82.27557		11.27940	82.46436		20.26	0.00	0.00	0	52,240.0
R2040	On 06/08/2020	Bond Future	9.57	Call	50.80000	0.05080	58.60000	0.05860	50.800	18.68	0.02	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.07	Call	217.97000	0.21797	242.67000	0.24267	217.970	18.68	0.08	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.79	Put	4,694.81000	4.69481	4,583.34000	4.58334	4,694.810	19.37	0.70	0.00	0.00	0	800.0
R2040	On 06/08/2020	Bond Future	10.85	Put	4,406.11000	4.40611	4,300.12000	4.30012	4,406.110	19.51	0.68	0.00	0.00	0	12,538.0
R2040	On 06/08/2020	Bond Future	11.26	Put	2,750.41000	2.75041	2,679.82000	2.67982	2,750.410	20.28	0.50	0.00	0.00	0	517.0
R2040	On 05/11/2020	Bond Future			11.51311	83.17328		11.48356	83.36467		19.61	0.00	0.00	0	0.0
R2040	On 05/11/2020	Bond Future	9.50	Call	353.09000	0.35309	374.77000	0.37477	353.090	18.19	0.08	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	9.73	Call	506.62000	0.50662	535.33000	0.53533	506.620	18.19	0.11	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	10.00	Call	748.85000	0.74885	787.46000	0.78746	748.850	18.19	0.16	0.00	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	10.23	Call	1,017.24000	1.01724	1,065.57000	1.06557	1,017.240	18.19	0.20	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.00	Call	2,571.26000	2.57126	2,659.96000	2.65996	2,571.260	18.96	0.39	0.00	0.00	0	2,230.0
R2040	On 05/11/2020	Bond Future	11.50	Put	4,157.32000	4.15732	4,080.50000	4.08050	4,157.320	19.61	0.48	0.00	0.00	0	2,000.0
R2040	On 05/11/2020	Bond Future	11.70	Put	3,566.91000	3.56691	3,499.42000	3.49942	3,566.910	19.87	0.43	0.00	0.00	0	2,000.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future			11.72707	79.63858		11.69622	79.83244			18.81	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	552.27000	0.55227		577.97000	0.57797	552.270		17.64	0.11	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	610.95000	0.61095		638.77000	0.63877	610.950		17.64	0.12	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	1,093.69000	1.09369		1,137.12000	1.13712	1,093.690		17.64	0.19	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,309.12000	1.30912		1,358.71000	1.35871	1,309.120		17.64	0.22	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	5,306.92000	5.30692		5,220.10000	5.22010	5,306.920		18.62	0.50	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.74	Put	4,765.60000	4.76560		4,685.77000	4.68577	4,765.600		18.80	0.47	0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.94746	80.59276		11.91526	80.78913			18.82	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 06/08/2020	Bond Future			11.37379	78.92954		11.33513	79.18705			21.17	0.00	354,867,211.84	4,496	76,928.00
R2044	On 06/08/2020	Bond Future	9.01	Call	4.63000	0.00463		5.87000	0.00587	4.630		19.50	0.00	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.36	Call	18.77000	0.01877		22.95000	0.02295	18.770		19.50	0.01	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	9.66	Call	53.50000	0.05350		63.55000	0.06355	53.500		19.50	0.02	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	9.98	Call	141.67000	0.14167		163.75000	0.16375	141.670		19.50	0.06	0.00	0	602.00
R2044	On 06/08/2020	Bond Future	10.93	Put	4,366.97000	4.36697		4,218.03000	4.21803	4,366.970		20.57	0.67	0.00	0	140.00
R2044	On 06/08/2020	Bond Future	11.09	Put	3,659.76000	3.65976		3,529.61000	3.52961	3,659.760		20.90	0.60	0.00	0	602.00
R2044	On 05/11/2020	Bond Future			11.57300	79.79076		11.53267	80.05161			20.48	0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	8.87	Call	95.85000	0.09585		105.38000	0.10538	95.850		18.98	0.03	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	216.85000	0.21685		235.65000	0.23565	216.850		18.98	0.06	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	9.34	Call	237.29000	0.23729		257.52000	0.25752	237.290		18.98	0.06	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	449.16000	0.44916		482.89000	0.48289	449.160		18.98	0.10	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	655.16000	0.65516		700.36000	0.70036	655.160		18.98	0.14	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	10.02	Call	703.85000	0.70385		751.59000	0.75159	703.850		18.98	0.15	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	724.08000	0.72408		772.86000	0.77286	724.080		18.98	0.15	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	6,031.36000	6.03136		5,887.60000	5.88760	6,031.360		19.89	0.61	0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,577.40000	5.57740		5,441.59000	5.44159	5,577.400		20.05	0.58	0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,784.30000	4.78430		4,663.22000	4.66322	4,784.300		20.33	0.52	0.00	0	568.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,609.25000	4.60925		4,491.57000	4.49157	4,609.250		20.39	0.51	0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.78045	76.34171		11.73833	76.60588			19.63	0.00	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	628.47000	0.62847		665.74000	0.66574	628.470		18.40	0.12	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,695.43000	11.69543		11,496.27000	11.49627	11,695.430		18.40	0.78	0.00	0	405.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,525.11000	8.52511		8,356.40000	8.35640	8,525.110		18.52	0.68	0.00	0	405.00
R2044	On 06/05/2021	Bond Future			11.99385	77.25649		11.94988	77.52399			19.62	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 06/08/2020	Bond Future			11.33781	82.18345		11.29386	82.48187			20.47	0.00	493,100,700.00	6,000	96,451.00
R2048	On 06/08/2020	Bond Future	9.00	Call	3.79000	0.00379		4.95000	0.00495	3.790		18.75	0.00	0.00	0	3,000.00
R2048	On 06/08/2020	Bond Future	9.25	Call	11.17000	0.01117		14.14000	0.01414	11.170		18.75	0.01	0.00	0	20,640.00
R2048	On 06/08/2020	Bond Future	10.35	Call	382.98000	0.38298		436.10000	0.43610	382.980		18.79	0.13	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	10.85	Call	1,197.33000	1.19733		1,312.76000	1.31276	1,197.330		19.67	0.31	0.00	0	640.00
R2048	On 06/08/2020	Bond Future	11.10	Call	1,859.53000	1.85953		2,009.38000	2.00938	1,859.530		20.21	0.42	0.00	0	470.00
R2048	On 06/08/2020	Bond Future	11.80	Call	4,481.25000	4.48125		4,710.26000	4.71026	4,481.250		21.69	0.69	0.00	0	470.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2048	On 06/08/2020	Bond Future	12.25	Call	6,581.01000	6.58101	6,840.78000	6.84078	6,581.010	22.89	0.81	0.00	0	814.0	
R2048	On 06/08/2020	Bond Future	12.75	Call	8,955.04000	8.95504	9,236.04000	9.23604	8,955.040	22.89	0.90	0.00	0	814.0	
R2048	On 05/11/2020	Bond Future			11.53581	78.66751	11.48992	78.96969		20.96	0.00	0.00	0	0.0	
R2048	On 05/11/2020	Bond Future	10.00	Call	699.83000	0.69983	753.69000	0.75369	699.830	19.36	0.15	0.00	0	800.0	
R2048	On 05/11/2020	Bond Future	11.00	Call	2,532.39000	2.53239	2,663.86000	2.66386	2,532.390	20.24	0.39	0.00	0	800.0	
R2048	On 04/02/2021	Bond Future			11.74204	79.58571	11.69407	79.89166		18.98	0.00	0.00	0	0.0	
R2048	On 06/05/2021	Bond Future			11.94575	76.12278	11.89567	76.43255		20.05	0.00	0.00	0	0.0	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R208	On 06/08/2020	Bond Future			3.42855	104.53090	3.45747	104.51255		0.41	0.00	0.00	0	23,391.0	
R208	On 05/11/2020	Bond Future			2.77450	102.27878	2.82042	102.26084		0.23	0.00	0.00	0	0.0	
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R209	On 06/08/2020	Bond Future			10.78762	68.34702	10.76931	68.44857		21.12	0.00	0.00	0	61,531.0	
R209	On 05/11/2020	Bond Future			10.97552	65.95178	10.95646	66.05484		20.90	0.00	0.00	0	0.0	
R209	On 04/02/2021	Bond Future			11.16622	66.72170	11.14639	66.82623		19.12	0.00	0.00	0	0.0	
R209	On 06/05/2021	Bond Future			11.36127	64.37857	11.34066	64.48447		20.10	0.00	0.00	0	0.0	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.0	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R210	On 06/08/2020	Bond Future			186.83870	186.83870	186.81762	186.81762			0.00	0.00	0	1,929.0	
R210	On 05/11/2020	Bond Future			186.21428	186.21428	186.19401	186.19401			0.00	0.00	0	0.0	
R210	On 04/02/2021	Bond Future			188.43070	188.43070	188.41084	188.41084			0.00	0.00	0	0.0	
R210	On 06/05/2021	Bond Future			187.98647	187.98647	187.96682	187.96682			0.00	0.00	0	0.0	
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R212	On 06/08/2020	Bond Future			166.25788	166.25788	166.24649	166.24649			0.00	0.00	0	6,744.0	
R212	On 05/11/2020	Bond Future			168.11077	168.11077	168.10021	168.10021			0.00	0.00	0	0.0	
R212	On 04/02/2021	Bond Future			167.79052	167.79052	167.78044	167.78044			0.00	0.00	0	0.0	
R212	On 06/05/2021	Bond Future			169.83630	169.83630	169.82642	169.82642			0.00	0.00	0	0.0	
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R213	On 06/08/2020	Bond Future			9.73787	85.32679	9.68879	85.60782		15.52	0.00	0.00	0	17,345.0	
R213	On 05/11/2020	Bond Future			9.92802	82.72742	9.87690	83.01199		15.32	0.00	0.00	0	0.0	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/02/2021	Bond Future	10.12553	83.69271		10.07222	83.98088		13.99	0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future	10.32216	81.16168		10.26662	81.45348		14.63	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 06/08/2020	Bond Future	11.13669	65.76271		11.10299	65.95021		22.70	0.00	0.00	0	21,194.0
R214	On 05/11/2020	Bond Future	11.32449	63.20225		11.28943	63.39216		22.52	0.00	0.00	0	0.0
R214	On 04/02/2021	Bond Future	11.51914	63.93984		11.48262	64.13225		20.57	0.00	0.00	0	0.0
R214	On 06/05/2021	Bond Future	11.71095	61.42493		11.67298	61.61976		21.68	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											2,213,839,163.36	23,858	1 242 386.0
Grand Total:											2,213,839,163.36	23,858	1 242 386.0